

BLACKROCK MUNIYIELD INSURED INVESTMENT FUND

Form NSAR-B

September 29, 2010

PAGE 1
000 B000000 07/31/2010
000 C000000 0000891188
000 D000000 N
000 E000000 NF
000 F000000 Y
000 G000000 N
000 H000000 N
000 I000000 6.1
000 J000000 A
001 A000000 BLACKROCK MUNIYIELD INSURED INVESTMENT FUND
001 B000000 811-07156
001 C000000 8004417762
002 A000000 100 BELLEVUE PARKWAY
002 B000000 WILMINGTON
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007 C010800 8
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008 A000001 BLACKROCK ADVISORS, LLC
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008 D010001 WILMINGTON
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008 A000002 BLACKROCK INVESTMENT MANAGEMENT, LLC
008 B000002 S
008 C000002 801-56972
008 D010002 PLAINSBORO
008 D020002 NJ
008 D030002 08536
012 A000001 BNY MELLON SHAREOWNER SERVICES (COMMON)
012 B000001 85-05006
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012 C020001 NJ
012 C030001 05006
012 A000002 BNY MELLON SHAREOWNER SERVICES (PREFERRED)
012 B000002 85-05006
PAGE 2
012 C010002 JERSEY CITY
012 C020002 NJ
012 C030002 05006
013 A000001 DELOITTE & TOUCHE LLP
013 B010001 PRINCETON
013 B020001 NJ

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013 B030001 08540
014 A000001 BLACKROCK CAPITAL MARKETS, LLC
014 B000001 8-67827
014 A000002 BLACKROCK EXECUTION SERVICES
014 B000002 8-48719
014 A000003 BLACKROCK FUND DISTRIBUTION COMPANY
014 B000003 8-67795
014 A000004 BLACKROCK INVESTMENTS, LLC
014 B000004 8-48436
014 A000005 HARRIS WILLIAMS LLC
014 B000005 8-53380
014 A000006 PNC CAPITAL MARKETS, INC.
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014 A000007 PNC INVESTMENTS LLC
014 B000007 8-66195
014 A000008 RED CAPITAL MARKETS, INC.
014 B000008 8-31175
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015 C010001 NEW YORK
015 C020001 NY
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015 A000002 J.P. MORGAN CHASE BANK
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022 C000001 82080
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022 A000002 SIEBERT, BRANDFORD, SHANK & CO., L.L.C.
022 C000002 25228
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022 A000003 J.P. MORGAN SECURITIES INC.
022 B000003 13-3299429
022 C000003 5669
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022 A000004 MERRILL LYNCH, PIERCE, FENNER & SMITH INC.
022 B000004 13-5674085
022 C000004 5751
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022 A000005 CITIGROUP GLOBAL MARKETS, INC.

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022 B000005 11-2418191
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 022 A000006 STIFEL, NICOLAUS & COMPANY, INCORPORATED
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 022 A000010 KILEY PARTNERS, INC.
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 080 A000000 VIGILANT INSURANCE COMPANY
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082 A000000 N
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| 088 | B000000 | N | |
| 088 | C000000 | N | |
| 088 | D000000 | Y | |
| SIGNATURE | NEAL J. ANDREWS | | |
| TITLE | CFO | | |